The Journal of Portfolio Management Names Campbell R. Harvey 2020 'Quant of the Year'

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NEW YORK--(BUSINESS WIRE)--The Journal of Portfolio Management (JPM) has named Campbell R. Harvey 'Quant of the Year' for 2020. JPM's Quant of the Year Award recognizes a researcher's history of outstanding contributions to the field of quantitative portfolio theory.

Dr. Harvey introduced the concept that the term structure of interest rates could be a leading indicator of the business cycle in the US. Academics, policy makers and practitioners refer to this concept on a regular basis. In addition, Dr. Harvey spearheaded institutional efforts to curtail widespread p-hacking in the finance literature. While selection bias remains a key concern in financial research, his unequivocal position meant that this issue could no longer be denied or ignored. Notably, during the COVID-19 pandemic Dr. Harvey shared real-time analyses of the rate of contagion, policy response, and impact on the economy and the financial system.

Dr. Harvey, Distinguished Professor of Finance at Duke University and a Research Associate of the National Bureau of Economic Research in Cambridge, Massachusetts, has had an illustrious academic career, spanning more than three decades. Investment firms highly value Dr. Harvey's scientific advice, as demonstrated by his positions as Investment Strategy Advisor to the Man Group PLC and Partner and Senior Advisor to Research Affiliates LLC.

"Campbell has a stellar reputation among academics and practitioners. This is a feat in its own right," said Frank J. Fabozzi, Editor of the JPM. "His track record at predicting market turbulence is second to none, based on sharp and transparent analytical tools. Through academic papers, speeches, blogs, and video seminars, for many years Campbell has captured the attention of decision makers. Our Quant of the Year Award recognizes the totality of work by a researcher, and we are proud to add Campbell to our list of awardees."

In receiving this award, Dr. Harvey said: "I see the mission of the JPM is to bridge the academic and practitioner communities. The journal does an excellent job and has earned respect in both circles. I have embraced that mission by publishing a dozen articles in the JPM over my career." He added, "I am deeply honored to receive the award and I hope that it draws attention to my latest work that details problematic research practices that are unfortunately too common in our field."

About the Journal of Portfolio Management

The Journal of Portfolio Management (JPM) is part of Portfolio Management Research, the definitive independent research platform for the investment management community. JPM features articles by highly renowned academics, researchers, and practitioners—including Nobel Laureates—whose works define modern portfolio theory. Each article provides readers with actionable conclusions that can be applied to enhance portfolio management and influence business strategy.
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This award from @PM_Research_ recognises outstanding contributions to the field, particularly his track recording predicting market turbulence and "stellar reputation among academics and practitioners".  @DukeFuqua ow.ly/K9i50D8GUt
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The JPM's Quant of the Year Award recognizes the totality of work by a researcher, and we are proud to add Campbell to our list of awardees 🎊 ow.ly/5ZpO50D8CRV @ManGroup @DukeU @RA_Insights

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